Derivative Instruments--Page 5A

1 Derivative Contracts

1.1 UBPRE278

DESCRIPTION

Derivative Contracts

NARRATIVE

Total notional amount (e.g. gross amount) of all derivative contracts, from Schedule RC-L.

FORMULA

uc:UBPRE279[P0] + uc:UBPRE280[P0] + uc:UBPRE281[P0]

2 Interest Rate Contracts

2.1 UBPRE279

DESCRIPTION

Interest Rate Contracts

NARRATIVE

Total notional amount (e.g. gross amount) of derivative interest rate contracts, from Schedule RC-L.

FORMULA

uc:UBPRA126[P0] + uc:UBPR8725[P0]

3 Foreign Exchange Contracts

3.1 UBPRE280

DESCRIPTION

Foreign Exchange Contracts

NARRATIVE

Total notional amount (e.g. gross amount) of derivative foreign exchange contracts, from Schedule RC-L.

FORMULA

uc:UBPRA127[P0] + uc:UBPR8726[P0]

4 Equity, Comm & Oth Contracts

4.1 UBPRE281

DESCRIPTION

Equity, Commodity & Other Contracts

NARRATIVE

Total notional amount of derivative equity, commodity and other contracts, from Schedule RC-L.

FORMULA

uc:UBPR8723[P0] + uc:UBPR8727[P0] + uc:UBPR8724[P0] + uc:UBPR8728[P0]

5 Future and Forwards

5.1 UBPRE282

DESCRIPTION

Futures and Forwards

NARRATIVE

Total notional amount of all futures and forwards contracts, from Schedule RC-L.

FORMULA

uc:UBPR8693[P0] + uc:UBPR8694[P0] + uc:UBPR8695[P0] + uc:UBPR8696[P0] + uc:UBPR8697[P0] + uc:UBPR8698[P0] + uc:UBPR8699[P0] + uc:UBPR8700[P0]

6 Written Options

6.1 UBPRE283

DESCRIPTION

Written Options

NARRATIVE

For quarters from March 31, 2001 forward total written options both exchange traded and over-the-counter, from Schedule RC-L.

FORMULA

uc:UBPRE284[P0] + uc:UBPRE285[P0]

7 Exchange Traded

7.1 UBPRE284

DESCRIPTION

Exchange Traded Written Options

NARRATIVE

For quarters from March 31, 2001 forward total written options which are exchange traded, from Schedule RC-L.

FORMULA

uc:UBPR8701[P0] + uc:UBPR8702[P0] + uc:UBPR8703[P0] + uc:UBPR8704[P0]

8 Over-the-Counter

8.1 UBPRE285

DESCRIPTION

Over-the-Counter Written Options

NARRATIVE

For quarters from March 31, 2001 forward total written options which are traded over-the-counter, from Schedule RC-L.

FORMULA

uc:UBPR8709[P0] + uc:UBPR8710[P0] + uc:UBPR8711[P0] + uc:UBPR8712[P0]

9 Purchased Options

9.1 UBPRE286

DESCRIPTION

Purchased Options

NARRATIVE

For quarters from March 31, 2001 forward total purchased options both exchange traded and over-the-counter, from Schedule RC-L.

FORMULA

uc:UBPRE287[P0] + uc:UBPRE288[P0]

10 Exchange Traded

10.1 UBPRE287

DESCRIPTION

Exchange Traded Purchased Options

NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are exchange traded, from Schedule RC-L.

FORMULA

uc:UBPR8705[P0] + uc:UBPR8706[P0] + uc:UBPR8707[P0] + uc:UBPR8708[P0]

11 Over-the-Counter

11.1 UBPRE288

DESCRIPTION

Over-the-Counter Purchased Options

NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are traded over-the-counter, from Schedule RC-L.

FORMULA

uc:UBPR8713[P0] + uc:UBPR8714[P0] + uc:UBPR8715[P0] + uc:UBPR8716[P0]

12 Swaps

12.1 UBPRE289

DESCRIPTION

Swaps

NARRATIVE

For quarters from March 31, 2001 forward total swaps, from Schedule RC-L.

FORMULA

uc:UBPR3450[P0] + uc:UBPR3826[P0] + uc:UBPR8719[P0] + uc:UBPR8720[P0]

13 Held-for-Trading

13.1 UBPRE290

DESCRIPTION

Held-for-Trading Derivative Contracts

NARRATIVE

Total notional amount of derivative contracts held-for-trading, from Schedule RC-L.

FORMULA

uc:UBPRA126[P0] + uc:UBPRA127[P0] + uc:UBPRD508[P0]

14 Interest Rate Contracts

14.1 UBPRA126

DESCRIPTION

Interest Rate Contracts Held-for-Trading

NARRATIVE

Total derivative interest rate contracts held-for-trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA126[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA126[P0], NULL))

15 Foreign Exchange Contracts

15.1 UBPRA127

DESCRIPTION

Foreign Exchange Contracts Held-for-Trading

NARRATIVE

Total derivative foreign exchange contracts held-for-trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA127[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA127[P0], NULL))

16 Equity, Comm & Oth Contracts

16.1 UBPRD508

DESCRIPTION

Equity, Commodity & Other Contracts Held-for-Trading

NARRATIVE

Total derivative equity, commodity & other contracts held-for-trading, from Schedule RC-L.

FORMULA

uc:UBPR8723[P0] + uc:UBPR8724[P0]

17 Non-Traded

17.1 UBPRE291

DESCRIPTION

Non-Traded Derivative Contracts

NARRATIVE

Total notional amount of derivative contracts held for purposes other than trading, from Schedule RC-L.

FORMULA

uc:UBPR8725[P0] + uc:UBPR8726[P0] + uc:UBPRE292[P0]

18 Interest Rate Contracts

18.1 UBPR8725

DESCRIPTION

Interest Rate Contracts Non-Traded

NARRATIVE

Total notional amount of derivative interest rate contracts held for purposes other than trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8725[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8725[P0], NULL))

19 Foreign Exchange Contracts

19.1 UBPR8726

DESCRIPTION

Foreign Exchange Contracts Non-Traded

NARRATIVE

Total notional amount of foreign exchange contracts held for purposes other than trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8726[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8726[P0], NULL))

20 Equity, Comm & Oth Contracts

20.1 UBPRE292

DESCRIPTION

Equity, Commodity & Other Contracts Non-Traded

NARRATIVE

Total notional amount of equity, commodity & other contracts held for purposes other than trading, from Schedule RC-L.

FORMULA

uc:UBPR8727[P0] + uc:UBPR8728[P0]

21 Memo: Marked-to-Market

21.1 UBPRE293

DESCRIPTION

Memo: Marked-to-Market

NARRATIVE

Total non-traded contracts that are marked-to-market, from Schedule RC-L.

FORMULA

uc:UBPR8725[P0] + uc:UBPR8726[P0] + uc:UBPR8727[P0] + uc:UBPR8728[P0]

22 Derivative Contracts (RBC Def)

22.1 UBPRE294

DESCRIPTION

Derivative Contracts (RBC Def.)

NARRATIVE

Total notional prinicpal amount of derivative contracts as defined for risk-based capital purposes, from Schedule RC-R.

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPRE295[P0] + uc:UBPRE296[P0] + uc:UBPRE297[P0], NULL)

23 One Year or Less

23.1 UBPRE295

DESCRIPTION

One Year or Less Derivative Contracts (RBC Def.)

NARRATIVE

Total notional principal amount of derivative contracts maturing one year or less as defined for risk- based capital purposes, from Schedule RC-R.

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR3809[P0] + uc:UBPR3812[P0] + uc:UBPR8771[P0] + uc:UBPR8774[P0] + uc:UBPR8777[P0] + uc:UBPRA000[P0], NULL)

24 Over 1 Year to 5 Years

24.1 UBPRE296

DESCRIPTION

Over 1 Year to 5 Years Derivatives Contracts (RBC Def.)

NARRATIVE

Total notional principal amount of derivative contracts maturing one to five years as defined for risk- based capital purposes, from Schedule RC-R.

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8766[P0] + uc:UBPR8769[P0] + uc:UBPR8772[P0] + uc:UBPR8775[P0] + uc:UBPR8778[P0] + uc:UBPRA001[P0], NULL)

25 Over 5 Years

25.1 UBPRE297

DESCRIPTION

Over 5 Years Derivatives Contracts (RBC Def.)

NARRATIVE

Total notional principal amount of derivative contracts maturing over five years as defined for risk-based capital purposes, from Schedule RC-R.

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8767[P0] + uc:UBPR8770[P0] + uc:UBPR8773[P0] + uc:UBPR8776[P0] + uc:UBPR8779[P0] + uc:UBPRA002[P0], NULL)

26 Gross Negative Fair Value

26.1 UBPRE298

DESCRIPTION

Gross Negative Fair Value - Derivatives Contracts

NARRATIVE

Total gross negative fair value of all derivative contracts, from Schedule RC-L.

FORMULA

uc:UBPR8745[P0] + uc:UBPR8746[P0] + uc:UBPR8747[P0] + uc:UBPR8748[P0] + uc:UBPR8737[P0] + uc:UBPR8738[P0] + uc:UBPR8739[P0] + uc:UBPR8740[P0]

27 Gross Positive Fair Value

27.1 UBPRE299

DESCRIPTION

Gross Positive Fair Value - Derivatives Contracts

NARRATIVE

Total gross positive fair value of all derivative contracts, from Schedule RC-L.

FORMULA

uc:UBPRE300[P0] + uc:UBPRE301[P0]

28 Held-for-Trading

28.1 UBPRE300

DESCRIPTION

Held-for-Trading Positive Fair Value

NARRATIVE

Total of all derivative contracts held-for-trading with a positive fair value, from Schedule RC-L.

FORMULA

uc:UBPR8733[P0] + uc:UBPR8734[P0] + uc:UBPR8735[P0] + uc:UBPR8736[P0]

29 Non-Traded

29.1 UBPRE301

DESCRIPTION

Non-Traded Positive Fair Value

NARRATIVE

Total of all derivative contracts not held for trading purposes with a positive fair value, from Schedule RC-L.

FORMULA

uc:UBPR8741[P0] + uc:UBPR8742[P0] + uc:UBPR8743[P0] + uc:UBPR8744[P0]

30 Memo: Marked-to-Market

30.1 UBPRE302

DESCRIPTION

Memo: Marked-to-Market (Positive Fair Value)

NARRATIVE

Total of all derivative contracts not held for trading purposes that are marked to market and have a positive fair value, from Schedule RC-L.

FORMULA

uc:UBPR8741[P0] + uc:UBPR8742[P0] + uc:UBPR8743[P0] + uc:UBPR8744[P0]

31 Curr Credit Exp on RBC Derivatives Contr

31.1 UBPR8764

DESCRIPTION

Current Credit Exposure on RBC Derivatives Contracts

NARRATIVE

Current credit exposure across all off-balance sheet contracts covered by the risk-based capital standards, from Schedule RC-R.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8764[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8764[P0], NULL))

32 Credit Losses Off_BS Derivatives

32.1 UBPRA251

DESCRIPTION

Credit Losses Off-Balance Sheet Derivatives

NARRATIVE

Credit losses on off-balance sheet derivatives, from Schedule RI.

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 31,cc:RIADA251[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIADA251[P0],NULL))

33 Fair Value Carried as Assets

33.1 UBPR3530

DESCRIPTION

Fair Value Carried as Assets

NARRATIVE

Book value of amounts carried as assets of interest rate, foreign exchange, commodity and other contracts past due 90 days or more, from Schedule RC-N.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3530[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3530[P0], NULL))

34 Increase (Decr) in Interest Inc

34.1 UBPR8761

DESCRIPTION

Increase (Decrease) in Interest Income

NARRATIVE

Impact of off-balance sheet derivatives held for purposes other than trading on interest income.

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8761[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIAD8761[P0],NULL))

35 Increase (Decr) in Interest Exp

35.1 UBPR8762

DESCRIPTION

Increase (Decrease) in Interest Expense

NARRATIVE

Impact of off-balance sheet derivatives held for purposes other than trading on interest expense.

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8762[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIAD8762[P0],NULL))

36 Increase (Decr) in Nonint ALLOC

36.1 RIAD8763

DESCRIPTION

NARRATIVE

FORMULA

37 Increase (Decr) in Net Income

37.1 UBPRE303

DESCRIPTION

Increase (Decrease) in Net Income

NARRATIVE

Impact of off-balance sheet derivatives held for purposes other than trading on net income.

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,uc:UBPR8761[P0] + uc:UBPR8762[P0] + cc:RIAD8763[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),uc:UBPR8761[P0] + uc:UBPR8762[P0] + cc:RIAD8763[P0],NULL))

Referenced Concepts

UBPR2170

DESCRIPTION

Total Assets

NARRATIVE

Total Assets from Schedule RC.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD2170[P0], IF(uc:UBPRC752[P0] = 41,cc:RCON2170[P0], NULL))

UBPR3450

DESCRIPTION

INTEREST RATE CONTRACTS - NOTIONAL VALUE OF ALL OUTSTANDING INTEREST RATE SWAPS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3450[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3450[P0], NULL))

UBPR3809

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF INTEREST RATE CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3809[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3809[P0], NULL))

UBPR3812

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF FOREIGN EXCHANGE CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3812[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3812[P0], NULL))

UBPR3826

DESCRIPTION

FOREIGN EXCHANGE SWAPS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD3826[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON3826[P0], NULL))

UBPR8693

DESCRIPTION

INTEREST RATE FUTURES CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8693[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8693[P0], NULL))

UBPR8694

DESCRIPTION

FOREIGN EXCHANGE FUTURES CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8694[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8694[P0], NULL))

UBPR8695

DESCRIPTION

EQUITY DERIVATIVE FUTURES CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8695[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8695[P0], NULL))

UBPR8696

DESCRIPTION

COMMODITY AND OTHER FUTURES CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8696[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8696[P0], NULL))

UBPR8697

DESCRIPTION

INTEREST RATE FORWARD CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8697[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8697[P0], NULL))

UBPR8698

DESCRIPTION

FOREIGN EXCHANGE FORWARD CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8698[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8698[P0], NULL))

UBPR8699

DESCRIPTION

EQUITY DERIVATIVE FORWARD CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8699[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8699[P0], NULL))

UBPR8700

DESCRIPTION

COMMODITY AND OTHER FORWARD CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8700[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8700[P0], NULL))

UBPR8701

DESCRIPTION

WRITTEN EXCHANGE-TRADED INTEREST RATE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8701[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8701[P0], NULL))

UBPR8702

DESCRIPTION

WRITTEN EXCHANGE-TRADED FOREIGN EXCHANGE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8702[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8702[P0], NULL))

UBPR8703

DESCRIPTION

WRITTEN EXCHANGE-TRADED EQUITY DERIVATIVE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8703[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8703[P0], NULL))

UBPR8704

DESCRIPTION

WRITTEN EXCHANGE-TRADED COMMODITY AND OTHER EXCHANGE-TRADED OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8704[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8704[P0], NULL))

UBPR8705

DESCRIPTION

PURCHASED EXCHANGE-TRADED INTEREST RATE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8705[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8705[P0], NULL))

UBPR8706

DESCRIPTION

PURCHASED EXCHANGE-TRADED FOREIGN EXCHANGE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8706[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8706[P0], NULL))

UBPR8707

DESCRIPTION

PURCHASED EXCHANGE-TRADED EQUITY DERIVATIVE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8707[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8707[P0], NULL))

UBPR8708

DESCRIPTION

PURCHASED EXCHANGE-TRADED COMMODITY AND OTHER EXCHANGE-TRADED OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8708[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8708[P0], NULL))

UBPR8709

DESCRIPTION

WRITTEN OTC INTEREST RATE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8709[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8709[P0], NULL))

UBPR8710

DESCRIPTION

WRITTEN OTC FOREIGN EXCHANGE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8710[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8710[P0], NULL))

UBPR8711

DESCRIPTION

WRITTEN OTC EQUITY DERIVATIVE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8711[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8711[P0], NULL))

UBPR8712

DESCRIPTION

WRITTEN OTC COMMODITY AND OTHER OTC OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8712[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8712[P0], NULL))

UBPR8713

DESCRIPTION

PURCHASED OTC INTEREST RATE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8713[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8713[P0], NULL))

UBPR8714

DESCRIPTION

PURCHASED OTC FOREIGN EXCHANGE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8714[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8714[P0], NULL))

UBPR8715

DESCRIPTION

PURCHASED OTC EQUITY DERIVATIVE OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8715[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8715[P0], NULL))

UBPR8716

DESCRIPTION

PURCHASED OTC COMMODITY AND OTHER OTC OPTION CONTRACTS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8716[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8716[P0], NULL))

UBPR8719

DESCRIPTION

EQUITY SWAPS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8719[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8719[P0], NULL))

UBPR8720

DESCRIPTION

COMMODITY AND OTHER SWAPS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8720[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8720[P0], NULL))

UBPR8723

DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8723[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8723[P0], NULL))

UBPR8724

DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8724[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8724[P0], NULL))

UBPR8725

DESCRIPTION

Interest Rate Contracts Non-Traded

NARRATIVE

Total notional amount of derivative interest rate contracts held for purposes other than trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8725[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8725[P0], NULL))

UBPR8726

DESCRIPTION

Foreign Exchange Contracts Non-Traded

NARRATIVE

Total notional amount of foreign exchange contracts held for purposes other than trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8726[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8726[P0], NULL))

UBPR8727

DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING: CONTRACTS MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8727[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8727[P0], NULL))

UBPR8728

DESCRIPTION

TOTAL GROSS NOTIONAL AMOUNT OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING: CONTRACTS MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8728[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8728[P0], NULL))

UBPR8733

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8733[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8733[P0], NULL))

UBPR8734

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8734[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8734[P0], NULL))

UBPR8735

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8735[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8735[P0], NULL))

UBPR8736

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8736[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8736[P0], NULL))

UBPR8737

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8737[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8737[P0], NULL))

UBPR8738

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8738[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8738[P0], NULL))

UBPR8739

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8739[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8739[P0], NULL))

UBPR8740

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR TRADING

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8740[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8740[P0], NULL))

UBPR8741

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8741[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8741[P0], NULL))

UBPR8742

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8742[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8742[P0], NULL))

UBPR8743

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8743[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8743[P0], NULL))

UBPR8744

DESCRIPTION

GROSS POSITIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8744[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8744[P0], NULL))

UBPR8745

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF INTEREST RATE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8745[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8745[P0], NULL))

UBPR8746

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF FOREIGN EXCHANGE DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8746[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8746[P0], NULL))

UBPR8747

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF EQUITY DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8747[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8747[P0], NULL))

UBPR8748

DESCRIPTION

GROSS NEGATIVE FAIR VALUE OF COMMODITY AND OTHER DERIVATIVE CONTRACTS HELD FOR PURPOSES OTHER THAN TRADING THAT ARE MARKED TO MARKET

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8748[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8748[P0], NULL))

UBPR8761

DESCRIPTION

Increase (Decrease) in Interest Income

NARRATIVE

Impact of off-balance sheet derivatives held for purposes other than trading on interest income.

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8761[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIAD8761[P0],NULL))

UBPR8762

DESCRIPTION

Increase (Decrease) in Interest Expense

NARRATIVE

Impact of off-balance sheet derivatives held for purposes other than trading on interest expense.

FORMULA

IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 31,cc:RIAD8762[P0],IF(uc:UBPR9999[P0] > '2001-01-01' AND uc:UBPR9999[P0] < '2006-01-01' AND uc:UBPRC752[P0] = 41 AND IN(uc:UBPR9565[P0],'2001','2002'),cc:RIAD8762[P0],NULL))

UBPR8766

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF INTEREST RATE CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8766[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8766[P0], NULL))

UBPR8767

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF INTEREST RATE CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8767[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8767[P0], NULL))

UBPR8769

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF FOREIGN EXCHANGE CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8769[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8769[P0], NULL))

UBPR8770

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF FOREIGN EXCHANGE CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8770[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8770[P0], NULL))

UBPR8771

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF GOLD CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8771[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8771[P0], NULL))

UBPR8772

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF GOLD CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8772[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8772[P0], NULL))

UBPR8773

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF GOLD CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8773[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8773[P0], NULL))

UBPR8774

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER PRECIOUS METALS CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8774[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8774[P0], NULL))

UBPR8775

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER PRECIOUS METALS CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8775[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8775[P0], NULL))

UBPR8776

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER PRECIOUS METALS CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8776[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8776[P0], NULL))

UBPR8777

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER COMMODITY CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8777[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8777[P0], NULL))

UBPR8778

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER COMMODITY CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8778[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8778[P0], NULL))

UBPR8779

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF OTHER COMMODITY CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFD8779[P0],IF(uc:UBPRC752[P0] = 41,cc:RCON8779[P0], NULL))

UBPR9565

DESCRIPTION

SIZE CODE

FORMULA

IF(MonthOf(Context.Period.EndDate)=3, uc:UBPRF966[P0], IF(MonthOf(Context.Period.EndDate)=6, uc:UBPRF967[P0], IF(MonthOf(Context.Period.EndDate)=9, uc:UBPRF968[P0], IF(MonthOf(Context.Period.EndDate)=12, uc:UBPRF969[P0], '0001'))))

UBPR9999

DESCRIPTION

REPORTING DATE (CC,YR,MO,DA)

FORMULA

Context.Period.EndDate

UBPRA000

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS WITH A REMAINING MATURITY OF ONE YEAR OR LESS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA000[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA000[P0], NULL))

UBPRA001

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS WITH A REMAINING MATURITY OF OVER ONE YEAR THROUGH FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA001[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA001[P0], NULL))

UBPRA002

DESCRIPTION

NOTIONAL PRINCIPAL AMOUNT OF EQUITY DERIVATIVE CONTRACTS WITH A REMAINING MATURITY OF OVER FIVE YEARS

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA002[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA002[P0], NULL))

UBPRA126

DESCRIPTION

Interest Rate Contracts Held-for-Trading

NARRATIVE

Total derivative interest rate contracts held-for-trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA126[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA126[P0], NULL))

UBPRA127

DESCRIPTION

Foreign Exchange Contracts Held-for-Trading

NARRATIVE

Total derivative foreign exchange contracts held-for-trading, from Schedule RC-L.

FORMULA

IF(uc:UBPRC752[P0] = 31,cc:RCFDA127[P0],IF(uc:UBPRC752[P0] = 41,cc:RCONA127[P0], NULL))

UBPRC752

DESCRIPTION

REPORTING FORM NUMBER

FORMULA

UBPRD293

DESCRIPTION

FLAG THAT IDENTIFIES IF THE INSTITUTION IS FOREIGN OR DOMESTIC BASED ON FOREIGN BRANCHS, AGREEMENT EDGE FLAG AND IBF FLAG.

FORMULA

UBPRD344

DESCRIPTION

INSTITUTION RISK-BASED CAPITAL TEST AMOUNT

FORMULA

IF(uc:UBPR9999[P0] > '1990-01-01' AND uc:UBPR2170[P0] > 0,0,IF(uc:UBPR9999[P0] > '1990-01-01' AND uc:UBPR2170[P0] < 1,1, NULL))

UBPRD424

DESCRIPTION

NUMERIC CODE THAT INDICATES THE REPORTING SIZE OF AN INSTITUTION AND USED DURING CALL PROCESSING.

FORMULA

IF(MonthOf(Context.Period.EndDate)=3, IF(ExistingOf(uc:UBPRC752[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P3Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P3Q],41) = 41 and ExistingOf(cc:RCON2170[-P3Q],200000) >= 300000, 2, IF(ExistingOf(uc:UBPRC752[-P3Q],31) = 31 and ExistingOf(cc:RCFD2170[-P3Q],200000) >= 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate)=6, IF(ExistingOf(uc:UBPRC752[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P4Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P4Q],41) = 41 and ExistingOf(cc:RCON2170[-P4Q],200000) >= 300000, 2, IF(ExistingOf(uc:UBPRC752[-P4Q],31) = 31 and ExistingOf(cc:RCFD2170[-P4Q],200000) >= 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate)=9, IF(ExistingOf(uc:UBPRC752[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P5Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P5Q],41) = 41 and ExistingOf(cc:RCON2170[-P5Q],200000) >= 300000, 2, IF(ExistingOf(uc:UBPRC752[-P5Q],31) = 31 and ExistingOf(cc:RCFD2170[-P5Q],200000) >= 300000, 2, 0)))))), IF(MonthOf(Context.Period.EndDate)=12, IF(ExistingOf(uc:UBPRC752[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],100001) < 100000, 0, IF(ExistingOf(uc:UBPRC752[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],90000) >= 100000 and ExistingOf(cc:RCON2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],90000) >= 100000 and ExistingOf(cc:RCFD2170[-P6Q],300001) < 300000, 1, IF(ExistingOf(uc:UBPRC752[-P6Q],41) = 41 and ExistingOf(cc:RCON2170[-P6Q],200000) >= 300000, 2, IF(ExistingOf(uc:UBPRC752[-P6Q],31) = 31 and ExistingOf(cc:RCFD2170[-P6Q],200000) >= 300000, 2, 0)))))),0))))

UBPRD508

DESCRIPTION

Equity, Commodity & Other Contracts Held-for-Trading

NARRATIVE

Total derivative equity, commodity & other contracts held-for-trading, from Schedule RC-L.

FORMULA

uc:UBPR8723[P0] + uc:UBPR8724[P0]

UBPRE279

DESCRIPTION

Interest Rate Contracts

NARRATIVE

Total notional amount (e.g. gross amount) of derivative interest rate contracts, from Schedule RC-L.

FORMULA

uc:UBPRA126[P0] + uc:UBPR8725[P0]

UBPRE280

DESCRIPTION

Foreign Exchange Contracts

NARRATIVE

Total notional amount (e.g. gross amount) of derivative foreign exchange contracts, from Schedule RC-L.

FORMULA

uc:UBPRA127[P0] + uc:UBPR8726[P0]

UBPRE281

DESCRIPTION

Equity, Commodity & Other Contracts

NARRATIVE

Total notional amount of derivative equity, commodity and other contracts, from Schedule RC-L.

FORMULA

uc:UBPR8723[P0] + uc:UBPR8727[P0] + uc:UBPR8724[P0] + uc:UBPR8728[P0]

UBPRE284

DESCRIPTION

Exchange Traded Written Options

NARRATIVE

For quarters from March 31, 2001 forward total written options which are exchange traded, from Schedule RC-L.

FORMULA

uc:UBPR8701[P0] + uc:UBPR8702[P0] + uc:UBPR8703[P0] + uc:UBPR8704[P0]

UBPRE285

DESCRIPTION

Over-the-Counter Written Options

NARRATIVE

For quarters from March 31, 2001 forward total written options which are traded over-the-counter, from Schedule RC-L.

FORMULA

uc:UBPR8709[P0] + uc:UBPR8710[P0] + uc:UBPR8711[P0] + uc:UBPR8712[P0]

UBPRE287

DESCRIPTION

Exchange Traded Purchased Options

NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are exchange traded, from Schedule RC-L.

FORMULA

uc:UBPR8705[P0] + uc:UBPR8706[P0] + uc:UBPR8707[P0] + uc:UBPR8708[P0]

UBPRE288

DESCRIPTION

Over-the-Counter Purchased Options

NARRATIVE

For quarters from March 31, 2001 forward total purchased options which are traded over-the-counter, from Schedule RC-L.

FORMULA

uc:UBPR8713[P0] + uc:UBPR8714[P0] + uc:UBPR8715[P0] + uc:UBPR8716[P0]

UBPRE292

DESCRIPTION

Equity, Commodity & Other Contracts Non-Traded

NARRATIVE

Total notional amount of equity, commodity & other contracts held for purposes other than trading, from Schedule RC-L.

FORMULA

uc:UBPR8727[P0] + uc:UBPR8728[P0]

UBPRE295

DESCRIPTION

One Year or Less Derivative Contracts (RBC Def.)

NARRATIVE

Total notional principal amount of derivative contracts maturing one year or less as defined for risk- based capital purposes, from Schedule RC-R.

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR3809[P0] + uc:UBPR3812[P0] + uc:UBPR8771[P0] + uc:UBPR8774[P0] + uc:UBPR8777[P0] + uc:UBPRA000[P0], NULL)

UBPRE296

DESCRIPTION

Over 1 Year to 5 Years Derivatives Contracts (RBC Def.)

NARRATIVE

Total notional principal amount of derivative contracts maturing one to five years as defined for risk- based capital purposes, from Schedule RC-R.

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8766[P0] + uc:UBPR8769[P0] + uc:UBPR8772[P0] + uc:UBPR8775[P0] + uc:UBPR8778[P0] + uc:UBPRA001[P0], NULL)

UBPRE297

DESCRIPTION

Over 5 Years Derivatives Contracts (RBC Def.)

NARRATIVE

Total notional principal amount of derivative contracts maturing over five years as defined for risk-based capital purposes, from Schedule RC-R.

FORMULA

IF(uc:UBPR9999[P0] > '1995-01-01' AND uc:UBPRD344[P0] = 0,uc:UBPR8767[P0] + uc:UBPR8770[P0] + uc:UBPR8773[P0] + uc:UBPR8776[P0] + uc:UBPR8779[P0] + uc:UBPRA002[P0], NULL)

UBPRE300

DESCRIPTION

Held-for-Trading Positive Fair Value

NARRATIVE

Total of all derivative contracts held-for-trading with a positive fair value, from Schedule RC-L.

FORMULA

uc:UBPR8733[P0] + uc:UBPR8734[P0] + uc:UBPR8735[P0] + uc:UBPR8736[P0]

UBPRE301

DESCRIPTION

Non-Traded Positive Fair Value

NARRATIVE

Total of all derivative contracts not held for trading purposes with a positive fair value, from Schedule RC-L.

FORMULA

uc:UBPR8741[P0] + uc:UBPR8742[P0] + uc:UBPR8743[P0] + uc:UBPR8744[P0]

UBPRF966

DESCRIPTION

SIZE CODE CALC HELPER 3QTRBACK

FORMULA

IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(cc:UBPR2170[-P3Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(cc:UBPR2170[-P3Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(cc:UBPR2170[-P3Q],900000) >= 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(cc:UBPR2170[-P3Q],25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(cc:UBPR2170[-P3Q],25001) <= 25000, '0001','0001'))))))

UBPRF967

DESCRIPTION

SIZE CODE CALC HELPER 4QTRBACK

FORMULA

IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(cc:UBPR2170[-P4Q],1000000) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(cc:UBPR2170[-P4Q],1000000) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(cc:UBPR2170[-P4Q],900000) >= 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(cc:UBPR2170[-P4Q],25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(cc:UBPR2170[-P4Q],25001) <= 25000, '0001','0001'))))))

UBPRF968

DESCRIPTION

SIZE CODE CALC HELPER 5QTRBACK

FORMULA

IF(ExistingOf(uc:UBPRD293[P0]) = 1 and ExistingOf(cc:UBPR2170[-P5Q],1000000) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(cc:UBPR2170[-P5Q],1000000) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0]) = 2 and ExistingOf(cc:UBPR2170[-P5Q],900000) >= 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0]) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(cc:UBPR2170[-P5Q],25000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0]) = 0 and ExistingOf(cc:UBPR2170[-P5Q],25001) <= 25000, '0001','0001'))))))

UBPRF969

DESCRIPTION

SIZE CODE CALC HELPER 6QTRBACK

FORMULA

IF(ExistingOf(uc:UBPRD293[P0],true) = 1 and ExistingOf(cc:UBPR2170[-P6Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0],2) = 2 and ExistingOf(cc:UBPR2170[-P6Q],1000001) < 1000000, '2001', IF(ExistingOf(uc:UBPRD424[P0],2) = 2 and ExistingOf(cc:UBPR2170[-P6Q],900000) >= 1000000, '2002', IF(ExistingOf(uc:UBPRD424[P0],1) = 1, '0003', IF(ExistingOf(uc:UBPRD424[P0],0) = 0 and ExistingOf(cc:UBPR2170[-P6Q],24000) > 25000, '0002', IF(ExistingOf(uc:UBPRD424[P0],0) = 0 and ExistingOf(cc:UBPR2170[-P6Q],25001) <= 25000, '0001','0001'))))))